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UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

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FORM 19b-4(e)

Information Required of a Self-Regulatory Organization Listing and Trading a New Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM Part I **Initial Listing Report** Name of Self-Regulatory Organization Listing New Derivative Securities Product: The NASDAQ Stock Market LLC (traded pursuant to unlisted trading privileges) 2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): Corporation 3. Class of New Derivative Securities Product: **Index Linked Note** 4. Name of Underlying Instrument: S&P 500 Index 5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: **Broad-based** 6. Ticker Symbol(s) of New Derivative Securities Product: **BNP** 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: **PROCESSE** Listed on: NASDAQ, NYSE 8. Settlement Methodology of New Derivative Securities Product: MAR 0 6 2008 Regular way trades settle on T + 3 (cash settled) ₮₭₢₦₺₩੶ 9. Position Limits of New Derivative Securities Product (if applicable): FINANCIAL N/A Part II Execution The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards. Name of Official Responsible for Form: Gary N. Sundick Title: Act Securities Exchange Act of 1934 Vice President, Listing Qualifications Telephone Number: Section 301 978-5214 19b-4 Rule Manual Signature of Official Responsible for Form: 19b-4(e) Public JAN 31

Availability

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